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368: 18608-P001C1

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MESSAGE: Per your request, I am faxing you another Examiner Interview Summary for a Patent Application, Serial No. 09/067,640.

FROM: Barry S. Newberger, Esq. PHONE NO: (512) 370-2808DATE: April 11, 2001 TIME IN: 3:00 PMNUMBER OF PAGES: 8 INCLUDING COVER SHEET.

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IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re Application of: : Before the Examiner:
Jan Stallaert et al. : Geoffrey Akers

Serial No.: 09/067,640 : Group Art Unit: 2164

Filed: April 27, 1998

Title: APPARATUS FOR TRADING OF BUNDLED ASSETS INCLUDING
BUNDLE SUBSTITUTION AND METHOD THEREFOR

EXAMINER INTERVIEW SUMMARY

Assistant Commissioner for Patents
Washington, D. C. 20231

Dear Sir:

Per a teleconference on April 11, 2001 between Applicants' attorney and Examiner Akers, Applicants are submitting herewith agreed claim amendments. These amendments are filed herewith are not narrowing amendments made for the purpose of patentability but are made to expedite the prosecution of the Application. Any claim cancellations necessitated by the following amendments are made without disclaimer or prejudice.

CERTIFICATION UNDER 37 C.F.R. § 1.8

I hereby certify that this correspondence (along with any item referred to as being enclosed herewith) is being faxed to Examiner Geoffrey Akers at (703) 308-9051 (or if busy, alternate (703) 308-9052) to Assistant Commissioner for Patents, Washington, D.C. 20231, on April 11, 2001


Signature

Gracie Segovia

(Printed name of person certifying)

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The amendments submitted herewith may be summarized as follows:

- (1) Claim 2 is written in independent form and the original language amended as indicated.
- (2) Claim 3 is amended to reflect the amendment to claim 2.
- (3) The dependencies of claims 14-17 will be amended to depend from independent claim 2. (These amendments are not attached, as they do not otherwise change the language of claims 14-17.)
- (4) Claim 34 is written in independent form, and language added to parallel the amendments to claim 2.
- (5) The dependencies of claims 28-33 will be amended to depend from claim 34. (These amendments are not attached, as they do not otherwise change the language of claims 28-33.)
- (6) Claim 35 is amended to reflect the amendment to claim 35. This amendment parallels the amendment to claim 3.
- (7) Claim 38 is written independent form, and language added paralleling that added to claim 34.
- (8) Claim 39 is amended to reflect the amendments to claim 38.
- (9) Claim 42 is written in independent form.

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The Applicants and Applicants' attorney thank the Examiner for the opportunity to discuss the Application with the Examiner, and the Examiner's efforts in examining the Application.

AGREED CLAIM AMENDMENTS

2. (Amended) [The method of claim 1] In data processing system, a method of asset trading comprising the steps of:

entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding two set of bundled trades; and

matching trades among said plurality of bundled trades, wherein said step of matching trades further comprises the step of [allocating an amount of each bundle] selecting a set of bundles to be traded among said plurality of bundles, bundles selected to be traded forming a set of selected bundles.

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3. (Amended) The method of claim 3 wherein in said of matching trades to be traded further comprises the steps of:

selecting a set of numerical values, wherein in said set of numerical values has the same number of members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values; and

multiplying each proportion of asset to be traded by one of each numerical value of said set of numerical values, said step of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

34. (Amended) [The data processing system of claim 27] A data processing system for trading asset bundles comprising:

circuitry for entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding to set said of bundled trades; and

circuitry for matching bundled trades among said plurality of bundled trades, wherein in each bundled trade includes a set of proportions of each asset of said plurality of assets to be traded in units of said bundle size value and wherein said circuitry for matching trades

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includes circuitry for selecting a set of bundles to be traded among said plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

35. (Amended) The data processing system of claim 34 wherein in said circuitry for matching trades further comprises:

circuitry for selecting a set of numerical values, wherein in said set of numerical values has the same members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values; and

circuitry for multiplying each proportion of asset to be traded by one of each numerical value of said set numerical values, said set of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

38. (Amended) [The program product operable for storage in a computer readable median of claim 37] A program product operable for storage in a computer readable medium, said program product for bundling trading of assets comprising:

programing for entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

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a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding to set said of bundled trades; and

programming for matching bundled trades among said plurality of bundled trades, wherein in each bundled trade includes a set of proportions of each asset of said plurality of assets to be traded in units of said bundle size value and wherein said programming for matching trades includes programming for selecting a set of bundles to be traded among said plurality of bundled trades, bundles selected to be traded forming a set of selected bundles.

39. The program product operable for storage in a computer readable medium of claim 38 wherein said programming for matching trades further comprises:

programming for selecting a set of numerical values, wherein in said set of numerical values has the same members as a number of said [plurality of entered bundled trades] set of selected bundles, said set of numerical values forming a set of allocation values;

programming for multiplying each proportion of asset to be traded by one of each numerical value of said set numerical values, said set of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number of weighted proportions equal to a number of said assets to be traded.

42. (Amended) [The method of claim 41] A method of asset trading comprising the steps of:

entering a plurality of bundled trades, each of said plurality of bundled trades comprising:

a plurality of assets to be traded;

a bundle size value;

a set of proportions of each asset of plurality of assets to be traded in units of said bundle size value; and

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one or more portfolio constraints, each of said one or more portfolio constraints including:

a set of portfolio weights; and

a portfolio limit, and wherein each said portfolio constraint is associated with a set of bundled trades and a market participant corresponding two set of bundled trades; and

matching trades among said plurality of bundled trades wherein said step of matching trades further comprises the steps of:

selecting a set of numerical values, wherein said set of numerical values has the same number of members as a number of said plurality of entered bundled trades, said set of numerical values forming a set of allocation values; and

multiplying each proportion of asset of to be traded by one of each numerical value of said set of numerical values, said step of multiplying being performed for each bundled trade, thereby forming a set of weighted proportions of assets to be traded, said set having a number weighted proportions equal to a number of said assets to be traded.

Respectfully submitted,

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